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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 25/05/2018

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 25/05/2018	Any day expiry	12.50980	12.50980		12.48390	12.48390		9.58	0.00	625,094,000.00	50,000	0.00
\$ / R	On 28/05/2018	Any day expiry	12.50250	12.50250		12.48390	12.48390		9.73	0.00	0.00	0	0.00
\$ / R	On 28/05/2018	Any day expiry	12.60	Call	15.71700	0.01572	35.92000	0.03592	15.717	11.03	0.00	0	40,000.00
\$ / R	On 29/05/2018	Any day expiry	12.50250	12.50250		12.48390	12.48390		12.56	0.00	249,870,000.00	20,000	10,000.00
\$ / R	On 29/05/2018	Any day expiry	12.45	Call	96.58750	0.09659	106.20220	0.10620	96.588	12.88	0.00	0	40,000.00
\$ / R	On 29/05/2018	Any day expiry	12.46	Call	90.18020	0.09018	100.24920	0.10025	90.180	12.81	0.00	0	30,000.00
\$ / R	On 30/05/2018	Any day expiry	12.50250	12.50250		12.47910	12.47910		13.98	0.00	0.00	0	0.00
\$ / R	On 31/05/2018	Any day expiry	12.50410	12.50410		12.48080	12.48080		14.83	0.00	0.00	0	270.00
\$ / R	On 31/05/2018	Any day expiry	12.24	Put	21.31150	0.02131	30.03040	0.03003	21.312	16.47	0.00	0	118.00
\$ / R	On 31/05/2018	Any day expiry	12.55	Call	76.34920	0.07635	77.27050	0.07727	76.349	15.23	0.00	0	118.00
\$ / R	On 31/05/2018	Any day expiry	12.60	Put	155.49120	0.15549	180.62220	0.18062	155.491	15.63	0.00	0	270.00
\$ / R	On 31/05/2018	Any day expiry	12.69	Call	37.44270	0.03744	39.97420	0.03997	37.443	16.34	0.00	0	270.00
\$ / R	On 31/05/2018	Any day expiry	12.75	Call	27.19830	0.02720	29.74640	0.02975	27.198	16.82	0.00	0	118.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	1,296.05530	1.29606	1,319.52450	1.31952	1,296.055	25.51	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	0.06570	0.00007	0.06310	0.00006	0.066	47.82	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	0.21030	0.00021	0.19990	0.00020	0.210	58.75	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R		On 08/06/2018	Any day expiry		12.51780	12.51780	12.49410	12.49410		14.90	0.00	0.00	0	1,746.00
\$ / R	12.80	Call	On 08/06/2018	Any day expiry	56.74470	0.05674	57.33510	0.05734	56.745	16.15	0.25	0.00	0	1,746.00
\$ / R		On 15/06/2018	Any day expiry		12.35090	12.35090	12.35090	12.35090			0.00	0.00	0	20.00
\$ / R		On 18/06/2018	Foreign Exchange Future		12.53520	12.53520	12.51070	12.51070		14.82	0.00	477,490,838.40	38,092	1,155,831.00
\$ / R	11.00	Put	On 18/06/2018	Foreign Exchange Future	0.21850	0.00022	0.80000	0.00080	0.219	17.15	0.00	0.00	0	60,750.00
\$ / R	11.20	Put	On 18/06/2018	Foreign Exchange Future	1.03210	0.00103	1.69420	0.00169	1.032	17.50	0.01	0.00	0	2,550.00
\$ / R	11.35	Call	On 18/06/2018	Foreign Exchange Future	1,187.47080	1.18747	1,163.36310	1.16336	1,187.471	17.26	0.99	0.00	0	10,000.00
\$ / R	11.45	Call	On 18/06/2018	Foreign Exchange Future	1,088.04490	1.08804	1,064.20290	1.06420	1,088.045	16.43	0.99	0.00	0	10,000.00
\$ / R	11.50	Put	On 18/06/2018	Foreign Exchange Future	3.19840	0.00320	4.03150	0.00403	3.198	16.01	0.02	0.00	0	40,216.00
\$ / R	11.60	Put	On 18/06/2018	Foreign Exchange Future	4.08310	0.00408	5.37920	0.00538	4.083	15.19	0.02	0.00	0	12,000.00
\$ / R	11.75	Put	On 18/06/2018	Foreign Exchange Future	6.05250	0.00605	8.45230	0.00845	6.053	13.94	0.03	0.00	0	60,000.00
\$ / R	11.77	Put	On 18/06/2018	Foreign Exchange Future	6.39600	0.00640	8.99360	0.00899	6.396	13.78	0.04	0.00	0	76,000.00
\$ / R	11.80	Put	On 18/06/2018	Foreign Exchange Future	6.95700	0.00696	9.87900	0.00988	6.957	13.53	0.04	0.00	0	5,500.00
\$ / R	11.90	Put	On 18/06/2018	Foreign Exchange Future	9.32010	0.00932	13.60680	0.01361	9.320	12.70	0.05	0.00	0	9,500.00
\$ / R	12.00	Call	On 18/06/2018	Foreign Exchange Future	553.61070	0.55361	535.57210	0.53557	553.611	13.03	0.91	0.00	0	3,000.00
\$ / R	12.00	Put	On 18/06/2018	Foreign Exchange Future	18.41070	0.01841	24.87210	0.02487	18.411	13.03	0.09	0.00	0	38,700.00
\$ / R	12.06	Put	On 18/06/2018	Foreign Exchange Future	26.43010	0.02643	34.36170	0.03436	26.430	13.22	0.12	0.00	0	150.00
\$ / R	12.12	Put	On 18/06/2018	Foreign Exchange Future	36.77760	0.03678	46.25360	0.04625	36.778	13.42	0.16	0.00	0	372.00
\$ / R	12.14	Put	On 18/06/2018	Foreign Exchange Future	40.79650	0.04080	50.79540	0.05080	40.797	13.48	0.17	0.00	0	155,500.00
\$ / R	12.15	Call	On 18/06/2018	Foreign Exchange Future	428.11850	0.42812	413.88000	0.41388	428.118	13.52	0.82	0.00	0	500.00
\$ / R	12.15	Put	On 18/06/2018	Foreign Exchange Future	42.91850	0.04292	53.18000	0.05318	42.919	13.52	0.18	0.00	0	1,000.00
\$ / R	12.20	Call	On 18/06/2018	Foreign Exchange Future	389.90000	0.38990	376.97060	0.37697	389.900	13.68	0.79	0.00	0	40,000.00
\$ / R	12.23	Call	On 18/06/2018	Foreign Exchange Future	367.94160	0.36794	355.78890	0.35579	367.942	13.78	0.76	0.00	0	3,000.00
\$ / R	12.25	Call	On 18/06/2018	Foreign Exchange Future	353.72370	0.35372	342.08160	0.34208	353.724	13.84	0.75	0.00	0	40,000.00
\$ / R	12.25	Put	On 18/06/2018	Foreign Exchange Future	68.52370	0.06852	81.38160	0.08138	68.524	13.84	0.25	0.00	0	12,415.00
\$ / R	12.30	Call	On 18/06/2018	Foreign Exchange Future	319.69040	0.31969	309.29170	0.30929	319.690	14.01	0.71	0.00	0	4,000.00
\$ / R	12.30	Put	On 18/06/2018	Foreign Exchange Future	84.49040	0.08449	98.59170	0.09859	84.490	14.01	0.29	0.00	0	24,500.00
\$ / R	12.40	Put	On 18/06/2018	Foreign Exchange Future	123.08150	0.12308	139.46760	0.13947	123.081	14.33	0.38	0.00	0	15,103.00
\$ / R	12.45	Call	On 18/06/2018	Foreign Exchange Future	230.94050	0.23094	223.84330	0.22384	230.940	14.50	0.58	0.00	0	150.00
\$ / R	12.50	Call	On 18/06/2018	Foreign Exchange Future	205.81420	0.20581	199.64120	0.19964	205.814	14.66	0.54	0.00	0	3,250.00
\$ / R	12.50	Put	On 18/06/2018	Foreign Exchange Future	170.61420	0.17061	188.94120	0.18894	170.614	14.66	0.46	0.00	0	115,230.00
\$ / R	12.55	Call	On 18/06/2018	Foreign Exchange Future	182.84730	0.18285	178.15650	0.17816	182.847	14.82	0.50	0.00	0	80,000.00
\$ / R	12.75	Call	On 18/06/2018	Foreign Exchange Future	112.45860	0.11246	110.81770	0.11082	112.459	15.62	0.34	0.00	0	4,000.00
\$ / R	12.75	Put	On 18/06/2018	Foreign Exchange Future	327.25860	0.32726	350.11770	0.35012	327.259	15.62	0.66	0.00	0	66.00
\$ / R	12.96	Put	On 18/06/2018	Foreign Exchange Future	490.56310	0.49056	515.07140	0.51507	490.563	16.45	0.78	0.00	0	2,700.00
\$ / R	13.00	Call	On 18/06/2018	Foreign Exchange Future	59.26320	0.05926	59.45390	0.05945	59.263	16.61	0.20	0.00	0	15,500.00
\$ / R	13.00	Put	On 18/06/2018	Foreign Exchange Future	524.06320	0.52406	548.75390	0.54875	524.063	16.61	0.80	0.00	0	21,228.00
\$ / R	13.05	Put	On 18/06/2018	Foreign Exchange Future	566.80880	0.56681	591.67930	0.59168	566.809	16.81	0.82	0.00	0	1,250.00
\$ / R	13.17	Put	On 18/06/2018	Foreign Exchange Future	672.76110	0.67276	697.61710	0.69762	672.761	17.29	0.86	0.00	0	965.00
\$ / R	13.20	Put	On 18/06/2018	Foreign Exchange Future	699.88260	0.69988	724.38350	0.72438	699.883	17.40	0.87	0.00	0	372.00
\$ / R	13.30	Put	On 18/06/2018	Foreign Exchange Future	790.70280	0.79070	815.31340	0.81531	790.703	17.61	0.90	0.00	0	25,500.00
\$ / R	13.35	Call	On 18/06/2018	Foreign Exchange Future	22.19500	0.02220	22.33650	0.02234	22.195	17.71	0.09	0.00	0	60,000.00
\$ / R	13.46	Put	On 18/06/2018	Foreign Exchange Future	940.50840	0.94051	965.17860	0.96518	940.508	17.94	0.94	0.00	0	5,183.00
\$ / R	13.48	Put	On 18/06/2018	Foreign Exchange Future	959.53990	0.95954	984.21100	0.98421	959.540	17.98	0.94	0.00	0	7,420.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	978.62760	0.97863	1,003.29900	1.00330	978.628	18.02	0.94	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,113.59100	1.11359	1,138.24390	1.13824	1,113.591	18.31	0.96	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,220.92060	1.22092	1,245.54770	1.24555	1,220.921	18.54	0.97	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,269.98400	1.26998	1,294.82250	1.29482	1,269.984	18.64	0.98	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,279.85620	1.27986	1,304.68900	1.30469	1,279.856	18.69	0.98	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,299.61080	1.29961	1,324.43240	1.32443	1,299.611	18.78	0.98	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,309.49320	1.30949	1,334.30930	1.33431	1,309.493	18.82	0.98	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,368.85130	1.36885	1,393.63570	1.39364	1,368.851	19.09	0.98	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Call	3.18870	0.00319	3.42650	0.00343	3.189	19.54	0.01	0.00	0	30,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,467.98870	1.46799	1,492.72650	1.49273	1,467.989	19.54	0.99	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	1,567.32820	1.56733	1,592.02630	1.59203	1,567.328	19.99	0.99	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	1,716.60960	1.71661	1,741.25990	1.74126	1,716.610	20.66	0.99	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	1.01340	0.00101	1.10340	0.00110	1.013	21.91	0.00	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	0.71930	0.00072	0.78450	0.00078	0.719	22.72	0.00	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	0.60040	0.00060	0.65510	0.00066	0.600	23.17	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	0.37210	0.00037	0.42060	0.00042	0.372	24.56	0.00	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	0.35920	0.00036	0.40780	0.00041	0.359	24.72	0.00	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	0.32790	0.00033	0.37650	0.00038	0.328	25.14	0.00	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	0.30050	0.00030	0.34890	0.00035	0.301	25.57	0.00	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	0.26290	0.00026	0.31090	0.00031	0.263	26.26	0.00	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	0.24570	0.00025	0.29320	0.00029	0.246	26.63	0.00	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	0.23880	0.00024	0.28620	0.00029	0.239	26.79	0.00	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	0.19080	0.00019	0.23640	0.00024	0.191	28.17	0.00	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	0.14650	0.00015	0.18980	0.00019	0.147	30.13	0.00	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	0.10630	0.00011	0.12520	0.00013	0.106	30.87	0.00	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	0.09730	0.00010	0.11480	0.00011	0.097	30.87	0.00	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	0.07670	0.00008	0.09110	0.00009	0.077	30.87	0.00	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	0.07010	0.00007	0.08340	0.00008	0.070	30.87	0.00	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	0.04730	0.00005	0.05690	0.00006	0.047	30.87	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.02050	0.00002	0.02530	0.00003	0.020	30.87	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.01590	0.00002	0.01980	0.00002	0.016	30.87	0.00	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.00810	0.00001	0.01030	0.00001	0.008	30.87	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.00470	0.00000	0.00600	0.00001	0.005	30.87	0.00	0.00	0	7,028.00
\$ / R	On 20/06/2018	Any day expiry			12.53870	12.53870	12.51400	12.51400		14.92	0.00	0.00	0	5,947.00
\$ / R	On 29/06/2018	Any day expiry			12.55430	12.55430	12.52900	12.52900		14.95	0.00	324,831,000.00	26,000	1,981.00
\$ / R	On 29/06/2018	Any day expiry	12.47	Put	188.51820	0.18852	206.11730	0.20612	188.518	14.76	0.43	0.00	0	158.00
\$ / R	On 29/06/2018	Any day expiry	12.62	Call	204.90850	0.20491	199.85730	0.19986	204.908	15.20	0.47	0.00	0	158.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,263.44130	1.26344	1,289.03610	1.28904	1,263.441	19.02	0.94	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	0.94350	0.00094	0.99760	0.00100	0.943	25.51	0.00	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	1.06080	0.00106	1.10940	0.00111	1.061	28.97	0.00	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.55930	12.55930	12.53390	12.53390		14.80	0.00	0.00	0	100.00
\$ / R	On 02/07/2018	Any day expiry	11.80	Put	19.79660	0.01980	23.49660	0.02350	19.797	13.79	0.08	0.00	0	2,000.00
\$ / R	On 02/07/2018	Any day expiry	12.50	Put	208.37260	0.20837	226.42910	0.22643	208.373	14.69	0.45	0.00	0	2,000.00
\$ / R	On 02/07/2018	Any day expiry	13.12	Call	82.68010	0.08268	81.88330	0.08188	82.680	16.79	0.22	0.00	0	2,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
\$ / R			On 06/07/2018	Any day expiry			12.56580	12.56580	12.54050	12.54050	14.86	0.00	0.00	0	0.00
\$ / R	12.07	Put	On 06/07/2018	Any day expiry	62.76740	0.06277	71.70150	0.07170	62.767	13.84	0.19	0.00	0	2,000.00	
\$ / R	13.60	Call	On 06/07/2018	Any day expiry	38.17410	0.03817	38.34450	0.03834	38.174	18.19	0.11	0.00	0	1,000.00	
\$ / R	13.73	Call	On 06/07/2018	Any day expiry	29.82200	0.02982	30.08320	0.03008	29.822	18.56	0.08	0.00	0	1,000.00	
\$ / R			On 20/07/2018	Any day expiry	12.58880	12.58880	12.56340	12.56340		14.94	0.00	0.00	0	1,800.00	
\$ / R			On 24/07/2018	Any day expiry	12.59540	12.59540	12.57000	12.57000		14.86	0.00	0.00	0	500.00	
\$ / R	14.45	Put	On 24/07/2018	Any day expiry	1,869.45120	1.86945	1,895.40970	1.89541	1,869.451	18.86	0.96	0.00	0	1,500.00	
\$ / R	15.94	Call	On 24/07/2018	Any day expiry	2.79010	0.00279	2.76630	0.00277	2.790	23.35	0.01	0.00	0	1,500.00	
\$ / R			On 25/07/2018	Any day expiry	12.59700	12.59700	12.57160	12.57160		14.88	0.00	0.00	0	70.00	
\$ / R			On 27/07/2018	Any day expiry	12.60030	12.60030	12.57490	12.57490		14.91	0.00	0.00	0	1,345.00	
\$ / R			On 31/07/2018	Any day expiry	12.60690	12.60690	12.58150	12.58150		14.85	0.00	0.00	0	2,515.00	
\$ / R	13.80	Put	On 31/07/2018	Any day expiry	1,254.66410	1.25466	1,280.11800	1.28012	1,254.664	18.11	0.87	0.00	0	1,000.00	
\$ / R	15.82	Call	On 31/07/2018	Any day expiry	3.67890	0.00368	3.63090	0.00363	3.679	22.11	0.01	0.00	0	500.00	
\$ / R	16.32	Call	On 31/07/2018	Any day expiry	2.54610	0.00255	2.28930	0.00229	2.546	23.69	0.01	0.00	0	500.00	
\$ / R			On 07/08/2018	Any day expiry	12.61800	12.61800	12.59300	12.59300		14.84	0.00	0.00	0	0.00	
\$ / R	12.32	Put	On 07/08/2018	Any day expiry	193.87260	0.19387	206.84140	0.20684	193.873	14.34	0.34	0.00	0	1,880.00	
\$ / R	13.86	Put	On 07/08/2018	Any day expiry	1,309.04970	1.30905	1,333.86520	1.33387	1,309.050	18.13	0.87	0.00	0	1,880.00	
\$ / R	16.18	Call	On 07/08/2018	Any day expiry	3.07460	0.00307	2.95800	0.00296	3.075	22.29	0.01	0.00	0	1,880.00	
\$ / R			On 13/08/2018	Any day expiry	12.62760	12.62760	12.60280	12.60280		14.92	0.00	0.00	0	70.00	
\$ / R			On 31/08/2018	Any day expiry	12.65620	12.65620	12.63220	12.63220		14.92	0.00	0.00	0	3,479.00	
\$ / R	13.80	Put	On 31/08/2018	Any day expiry	1,255.40690	1.25541	1,278.06930	1.27807	1,255.407	17.66	0.82	0.00	0	1,000.00	
\$ / R	16.05	Call	On 31/08/2018	Any day expiry	6.54600	0.00655	6.57430	0.00657	6.546	20.45	0.01	0.00	0	500.00	
\$ / R	16.57	Call	On 31/08/2018	Any day expiry	2.82160	0.00282	2.85470	0.00285	2.822	20.56	0.01	0.00	0	500.00	
\$ / R			On 03/09/2018	Any day expiry	12.47770	12.47770	12.47770	12.47770			0.00	0.00	0	177.00	
\$ / R			On 17/09/2018	Foreign Exchange Future	12.68370	12.68370	12.65930	12.65930		14.95	0.00	152,204.40	12	85,609.00	
\$ / R	11.48	Put	On 17/09/2018	Foreign Exchange Future	37.01860	0.03702	39.80750	0.03981	37.019	13.21	0.08	0.00	0	5,200.00	
\$ / R	11.50	Put	On 17/09/2018	Foreign Exchange Future	39.21040	0.03921	42.13200	0.04213	39.210	13.23	0.09	0.00	0	45,000.00	
\$ / R	11.60	Put	On 17/09/2018	Foreign Exchange Future	51.69060	0.05169	55.33710	0.05534	51.691	13.34	0.11	0.00	0	2,000.00	
\$ / R	11.75	Put	On 17/09/2018	Foreign Exchange Future	75.70740	0.07571	80.61150	0.08061	75.707	13.50	0.15	0.00	0	93,314.00	
\$ / R	11.85	Put	On 17/09/2018	Foreign Exchange Future	95.68140	0.09568	101.52920	0.10153	95.681	13.61	0.18	0.00	0	48,200.00	
\$ / R	11.90	Put	On 17/09/2018	Foreign Exchange Future	106.95790	0.10696	113.30420	0.11330	106.958	13.66	0.19	0.00	0	3,000.00	
\$ / R	12.00	Put	On 17/09/2018	Foreign Exchange Future	132.23490	0.13223	139.63170	0.13963	132.235	13.77	0.22	0.00	0	13,300.00	
\$ / R	12.25	Put	On 17/09/2018	Foreign Exchange Future	215.76400	0.21576	226.51460	0.22651	215.764	14.17	0.32	0.00	0	40,000.00	
\$ / R	12.25	Call	On 17/09/2018	Foreign Exchange Future	649.46400	0.64946	635.81460	0.63581	649.464	14.17	0.68	0.00	0	500.00	
\$ / R	12.30	Put	On 17/09/2018	Foreign Exchange Future	235.76430	0.23576	247.03590	0.24704	235.764	14.25	0.34	0.00	0	100.00	
\$ / R	12.38	Put	On 17/09/2018	Foreign Exchange Future	269.95700	0.26996	282.04910	0.28205	269.957	14.39	0.37	0.00	0	60,000.00	
\$ / R	12.40	Put	On 17/09/2018	Foreign Exchange Future	278.92490	0.27892	291.21910	0.29122	278.925	14.43	0.37	0.00	0	250.00	
\$ / R	12.50	Call	On 17/09/2018	Foreign Exchange Future	509.94600	0.50995	498.82910	0.49883	509.946	14.60	0.59	0.00	0	4,600.00	
\$ / R	12.50	Put	On 17/09/2018	Foreign Exchange Future	326.24600	0.32625	339.52910	0.33953	326.246	14.60	0.41	0.00	0	34,000.00	
\$ / R	12.58	Put	On 17/09/2018	Foreign Exchange Future	367.03410	0.36703	381.07820	0.38108	367.034	14.74	0.44	0.00	0	8,000.00	
\$ / R	12.61	Put	On 17/09/2018	Foreign Exchange Future	382.98540	0.38299	397.30720	0.39731	382.985	14.79	0.46	0.00	0	13,231.00	
\$ / R	12.65	Put	On 17/09/2018	Foreign Exchange Future	404.80510	0.40481	419.48970	0.41949	404.805	14.86	0.47	0.00	0	1,550.00	
\$ / R	12.77	Call	On 17/09/2018	Foreign Exchange Future	388.73300	0.38873	380.91820	0.38092	388.733	15.11	0.49	0.00	0	5,200.00	
\$ / R	12.80	Call	On 17/09/2018	Foreign Exchange Future	377.32170	0.37732	369.76100	0.36976	377.322	15.18	0.47	0.00	0	50.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	525.30260	0.52530	542.56290	0.54256	525.303	15.30	0.54	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	309.06730	0.30907	303.07020	0.30307	309.067	15.64	0.41	0.00	0	30,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	253.05230	0.25305	248.35130	0.24835	253.052	16.10	0.35	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	240.73770	0.24074	236.32030	0.23632	240.738	16.22	0.33	0.00	0	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	807.03770	0.80704	827.02030	0.82702	807.038	16.22	0.67	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	229.04080	0.22904	224.89220	0.22489	229.041	16.33	0.32	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	187.43800	0.18744	184.16270	0.18416	187.438	16.78	0.27	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	161.38440	0.16138	158.75010	0.15875	161.384	17.10	0.24	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	10.81530	0.01082	10.47200	0.01047	10.815	19.75	0.02	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	9.64000	0.00964	9.33660	0.00934	9.640	19.72	0.02	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	8.16130	0.00816	7.90740	0.00791	8.161	19.69	0.02	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	6.32630	0.00633	6.13390	0.00613	6.326	19.64	0.01	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.70150	12.70150	12.67690	12.67690		14.96	0.00	0.00	0	2,695.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,256.83720	1.25684	1,278.76410	1.27876	1,256.837	17.36	0.78	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	12.24990	0.01225	9.80230	0.00980	12.250	20.32	0.02	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	5.88480	0.00588	4.25790	0.00426	5.885	20.44	0.01	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			12.74520	12.74520	12.72000	12.72000		14.99	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			12.75160	12.75160	12.72640	12.72640		14.97	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			12.75490	12.75490	12.72960	12.72960		14.98	0.00	0.00	0	3,113.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,258.66760	1.25867	1,279.83780	1.27984	1,258.668	17.06	0.74	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	28.66380	0.02866	26.66130	0.02666	28.664	21.43	0.04	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	16.94380	0.01694	15.53800	0.01554	16.944	21.65	0.03	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			12.76290	12.76290	12.73760	12.73760		14.96	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	145.15580	0.14516	151.72760	0.15173	145.156	13.70	0.21	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,308.52680	1.30853	1,329.74070	1.32974	1,308.527	17.13	0.75	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	23.60630	0.02361	21.87600	0.02188	23.606	21.65	0.03	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			12.77590	12.77590	12.75040	12.75040		15.03	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			12.78070	12.78070	12.75510	12.75510		15.04	0.00	0.00	0	0.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	22.81070	0.02281	24.55000	0.02455	22.811	14.31	0.04	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	99.93010	0.09993	104.92360	0.10492	99.930	13.49	0.15	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	375.88150	0.37588	368.41690	0.36842	375.882	15.85	0.40	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			12.80340	12.80340	12.77750	12.77750		15.01	0.00	0.00	0	2,812.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,260.72110	1.26072	1,281.44590	1.28145	1,260.721	16.87	0.71	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	40.69100	0.04069	38.56850	0.03857	40.691	21.62	0.05	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	23.08040	0.02308	21.74330	0.02174	23.080	21.62	0.03	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			12.82090	12.82090	12.79460	12.79460		14.98	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	1,142.76820	1.14277	1,163.16230	1.16316	1,142.768	16.52	0.67	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	79.05360	0.07905	76.96180	0.07696	79.054	19.75	0.10	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			12.82570	12.82570	12.79920	12.79920		15.07	0.00	0.00	0	25,527.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	109.28990	0.10929	114.20400	0.11420	109.290	13.48	0.16	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	133.16710	0.13317	0.00000	0.00000	133.167	13.59	0.18	535,464,421.58	232,174	232,174.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	342.75150	0.34275	354.61460	0.35461	342.752	14.31	0.35	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	398.81300	0.39881	411.63750	0.41164	398.813	14.51	0.39	0.00	0	10,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	724.51300	0.72451	710.83750	0.71084	724.513	14.51	0.61	1,827,964,354.13	232,174	232,174.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	464.67320		0.46467		478.50340	0.47850	464.673	14.72	0.42	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	506.14380		0.50614		496.49080	0.49649	506.144	15.35	0.48	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	438.77950		0.43878		430.39640	0.43040	438.779	15.71	0.43	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	423.42190		0.42342		415.33440	0.41533	423.422	15.80	0.41	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	354.67020		0.35467	0.00000	0.00000		354.670	16.25	0.36	1,066,246,734.06	232,174	232,174.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	287.94640		0.28795	282.67720	0.28268		287.946	16.80	0.30	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	259.93540		0.25994	255.26630	0.25527		259.935	17.07	0.28	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	251.29770		0.25130	246.81100	0.24681		251.298	17.16	0.27	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	124.61330		0.12461	122.13570	0.12214		124.613	18.61	0.14	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	70.78760		0.07079	69.57760	0.06958		70.788	20.19	0.08	0.00	0	2,000.00
\$ / R	On 31/12/2018	Any day expiry			12.85280	12.85280		12.82570	12.82570			15.00	0.00	0.00	0	1,580.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,262.33410	1.26233		1,283.70140	1.28370	1,262.334		16.67	0.69	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	49.76180	0.04976		48.01620	0.04802	49.762		21.43	0.06	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	28.83230	0.02883		27.73660	0.02774	28.832		21.43	0.04	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry			12.90230	12.90230		12.87390	12.87390			15.04	0.00	0.00	0	1,225.00
\$ / R	On 13/02/2019	Any day expiry			12.92310	12.92310		12.89420	12.89420			15.02	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			12.94700	12.94700		12.91750	12.91750			15.08	0.00	0.00	0	1,225.00
\$ / R	On 18/03/2019	Foreign Exchange Future			12.97490	12.97490		12.94570	12.94570			15.05	0.00	0.00	0	4,948.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	10.42000	0.01042		10.57100	0.01057	10.420		12.50	0.02	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	176.66700	0.17667		183.90430	0.18390	176.667		13.59	0.19	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.06	Put	270.26110	0.27026		279.97030	0.27997	270.261		13.87	0.26	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.76	Put	580.92500	0.58093		596.57870	0.59658	580.925		14.76	0.42	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.45	Call	537.12550	0.53713		528.48630	0.52849	537.126		15.81	0.43	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	306.11800	0.30612		301.61500	0.30162	306.118		17.37	0.27	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Call	206.91430	0.20691		203.65500	0.20366	206.914		18.26	0.19	0.00	0	1,000.00
\$ / R	On 27/03/2019	Any day expiry			12.98880	12.98880		12.95980	12.95980			15.11	0.00	0.00	0	4,414.00
\$ / R	On 30/04/2019	Any day expiry			13.04140	13.04140		13.01300	13.01300			15.13	0.00	0.00	0	1,225.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	733.69960	0.73370		751.06610	0.75107	733.700		15.06	0.46	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	599.86680	0.59987		591.47680	0.59148	599.867		15.76	0.44	0.00	0	2,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future			13.11020	13.11020		13.08240	13.08240			15.23	0.00	0.00	0	3,087.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	22.36820	0.02237		22.50860	0.02251	22.368		11.36	0.04	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	394.00420	0.39400		404.47980	0.40448	394.004		14.16	0.30	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	412.17980	0.41218		407.10920	0.40711	412.180		17.25	0.30	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future			13.38180	13.38180		13.35550	13.35550			15.86	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	109.62900	0.10963		107.62890	0.10763	109.629		20.78	0.08	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			13.66100	13.66100		13.63580	13.63580			16.16	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			13.75460	13.75460		13.72860	13.72860			16.31	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			13.85230	13.85230		13.82540	13.82540			16.45	0.00	0.00	0	0.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			12.53520	12.53520		12.51070	12.51070			14.82	0.00	0.00	0	419.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			12.68370	12.68370		12.65930	12.65930			14.95	0.00	0.00	0	47.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			12.82570	12.82570		12.79920	12.79920			15.07	0.00	0.00	0	10.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			13.11020	13.11020		13.08240	13.08240			15.23	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 18/06/2018	Foreign Exchange Future			16.70270		16.70270		16.74290	16.74290		14.77	0.00	55,152,315.40	3,302	431,203.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	846.33010		0.84633		815.55000	0.81555	846.330	16.46	0.86	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	0.64340		0.00064		0.74610	0.00075	0.643	26.72	0.00	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future			16.97710		16.97710		17.01710	17.01710		15.02	0.00	0.00	0	18,594.00
£ / R	On 14/12/2018	Foreign Exchange Future			17.24250		17.24250		17.27990	17.27990		15.23	0.00	0.00	0	7,517.00
£ / R	On 18/03/2019	Foreign Exchange Future			17.53030		17.53030		17.56440	17.56440		15.48	0.00	0.00	0	4,932.00
£ / R	On 14/06/2019	Foreign Exchange Future			17.79440		17.79440		17.82840	17.82840		15.60	0.00	0.00	0	5,465.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.11485		0.11485		0.11479	0.11479		20.78	0.00	0.00	0	8,296.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.11698		0.11698		0.11690	0.11690		16.02	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.11907		0.11907		0.11898	0.11898		14.17	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12364		0.12364		0.12354	0.12354		13.04	0.00	0.00	0	0.00
€ / R	On 18/06/2018	Foreign Exchange Future			14.63070		14.63070		14.68610	14.68610		13.83	0.00	229,819,035.60	15,708	112,519.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	4.40180		0.00440		3.98380	0.00398	4.402	15.47	0.02	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	7.48060		0.00748		6.53670	0.00654	7.481	13.62	0.04	0.00	0	50,948.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	16.01210		0.01601		11.63650	0.01164	16.012	12.63	0.07	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	60.15980		0.06016		49.06550	0.04907	60.160	13.13	0.21	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.30	Call	403.77730		0.40378		446.57030	0.44657	403.777	13.21	0.76	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.40	Call	335.11330		0.33511		374.67950	0.37468	335.113	13.39	0.68	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	88.00110		0.08800		105.12980	0.10513	88.001	14.93	0.26	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	666.81330		0.66681		622.00630	0.62201	666.813	15.72	0.84	0.00	0	50,948.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.63	Call	17.92820		0.01793		22.68290	0.02268	17.928	16.85	0.07	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.00	Call	6.86000		0.00686		8.88210	0.00888	6.860	17.92	0.03	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,811.96990		1.81197		1,757.30240	1.75730	1,811.970	19.58	0.99	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	0.18330		0.00018		0.22930	0.00023	0.183	28.82	0.00	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	0.00240		0.00000		0.00390	0.00000	0.002	30.79	0.00	0.00	0	50,948.00
€ / R	On 16/07/2018	Any day expiry			14.72030		14.72030		14.77370	14.77370		13.87	0.00	0.00	0	34.00
€ / R	On 17/09/2018	Foreign Exchange Future			14.91120		14.91120		14.96680	14.96680		13.92	0.00	536,803.20	36	60,712.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	28.19320		0.02819		22.81930	0.02282	28.193	11.87	0.06	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	173.13150		0.17313		154.36680	0.15437	173.132	13.00	0.26	0.00	0	86,688.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	1,134.14730		1.13415		1,087.96800	1.08797	1,134.147	15.68	0.74	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	81.14040		0.08114		85.21900	0.08522	81.140	17.05	0.12	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	7.01720		0.00702		8.24140	0.00824	7.017	20.89	0.01	0.00	0	86,824.00
€ / R	On 14/12/2018	Foreign Exchange Future			15.18730		15.18730		15.24100	15.24100		14.12	0.00	0.00	0	7,625.00
€ / R	On 18/03/2019	Foreign Exchange Future			15.49540		15.49540		15.54630	15.54630		14.13	0.00	1,890,438.80	122	4,808.00
€ / R	On 14/06/2019	Foreign Exchange Future			15.76760		15.76760		15.82150	15.82150		14.24	0.00	0.00	0	5,256.00
10Y STND	On 17/12/2025	Interest Rate Swap			94.42000		94.42000		94.38000	94.38000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			91.39000		91.39000		91.34000	91.34000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			90.10000		90.10000		90.04000	90.04000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			92.23000		92.23000		92.17000	92.17000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			95.98000		95.98000		95.93000	95.93000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			94.50000		94.50000		94.45000	94.45000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
10Y STND	On 21/06/2027	Interest Rate Swap	96.55000	96.55000	96.55000	96.50000	96.50000				0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap	100.25000	100.25000	100.25000	100.21000	100.21000				0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap	100.58000	100.58000	100.58000	100.54000	100.54000				0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap	95.78000	95.78000	95.78000	95.75000	95.75000				0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap	101.23000	101.23000	101.23000	101.20000	101.20000				0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	99.91000	99.91000	99.91000	99.91000	99.91000				0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap	100.04000	100.04000	100.04000	100.04000	100.04000				0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap	100.49000	100.49000	100.49000	100.49000	100.49000				0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap	99.49000	99.49000	99.49000	99.49000	99.49000				0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap	100.17000	100.17000	100.17000	100.16000	100.16000				0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.59000	98.59000	98.59000	98.59000	98.59000				0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.51000	98.51000	98.51000	98.51000	98.51000				0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.87000	98.87000	98.87000	98.87000	98.87000				0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.24000	99.24000	99.24000	99.24000	99.24000				0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.63000	99.63000	99.63000	99.62000	99.62000				0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	100.01000	100.01000	100.01000	99.99000	99.99000				0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap	100.93000	100.93000	100.93000	100.91000	100.91000				0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap	98.66000	98.66000	98.66000	98.64000	98.64000				0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap	100.52000	100.52000	100.52000	100.50000	100.50000				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	96.05000	96.05000	96.05000	96.03000	96.03000				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	95.24000	95.24000	95.24000	95.21000	95.21000				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	94.39000	94.39000	94.39000	94.37000	94.37000				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	94.54000	94.54000	94.54000	94.52000	94.52000				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	96.71000	96.71000	96.71000	96.69000	96.69000				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.81000	96.81000	96.81000	96.80000	96.80000				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	97.99000	97.99000	97.99000	97.98000	97.98000				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	100.17000	100.17000	100.17000	100.17000	100.17000				0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	101.41000	101.41000	101.41000	101.41000	101.41000				0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	96.50000	96.50000	96.50000	96.49000	96.49000				0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap	100.81000	100.81000	100.81000	100.80000	100.80000				0.00	0.00	0	0.00
AL37	On 02/08/2018	Index Future	590.80500	590.80500	590.80500	591.22700	591.22700				0.00	0.00	0	0.00
AL37	On 01/11/2018	Index Future	601.38300	601.38300	601.38300	601.81700	601.81700				0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future	613.05600	613.05600	613.05600	613.49300	613.49300				0.00	0.00	0	0.00
AL7T	On 02/08/2018	Index Future	690.68100	690.68100	690.68100	691.27800	691.27800				0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future	703.04800	703.04800	703.04800	703.66000	703.66000				0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future	716.69400	716.69400	716.69400	717.31100	717.31100				0.00	0.00	0	0.00
ALBI	On 02/08/2018	Index Future	629.89200	629.89200	629.89200	630.30600	630.30600				0.00	0.00	0	878.00
ALBI	On 01/11/2018	Index Future	641.17000	641.17000	641.17000	641.59600	641.59600				0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ALBI	On 07/02/2019	Index Future	653.61500		653.61500		654.04300	654.04300			0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.47080		9.47080		9.46470	9.46470		12.43	0.00	18,941,600.00	2,000	15,522.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.58950		9.58950		9.58280	9.58280		12.64	0.00	0.00	0	800.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	9.70600		9.70600		9.69760	9.69760		12.78	0.00	0.00	0	11,412.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	9.94550		9.94550		9.93480	9.93480		13.17	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	9.66060		9.66060		9.70480	9.70480		13.66	0.00	0.00	0	2,080.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	9.92200		9.92200		9.96480	9.96480		13.76	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	12.66300		12.66300		12.64760	12.64760		13.77	0.00	0.00	0	1,215.00
CHF / R	On 17/09/2018	Foreign Exchange Future	12.91930		12.91930		12.90220	12.90220		13.86	0.00	0.00	0	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future	13.17190		13.17190		13.15240	13.15240		14.21	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	13.69850		13.69850		13.67750	13.67750		14.68	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.96110		1.96110		1.95910	1.95910		13.34	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.97640		1.97640		1.97460	1.97460		13.88	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	1.99150		1.99150		1.98980	1.98980		13.85	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.02150		2.02150		2.01990	2.01990		14.13	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	1.96540		1.96540		1.97290	1.97290		13.72	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.00310		2.00310		2.01080	2.01080		14.04	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.04040		2.04040		2.04780	2.04780		14.36	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.18620		2.18620		2.19420	2.19420		15.26	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 02/08/2018	Bond Future	10.56493		80.05394		10.56090	80.07886			0.00	0.00	0	9,466.00
ES33	On 01/11/2018	Bond Future	10.66849		77.69878		10.66422	77.72474			0.00	0.00	0	0.00
ES33	On 07/02/2019	Bond Future	10.78666		79.20633		10.78236	79.23199			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 02/08/2018	Bond Future	10.76796		83.07673		10.76391	83.10557			0.00	0.00	0	7,957.00
ES42	On 01/11/2018	Bond Future	10.86782		80.30412		10.86354	80.33410			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES42	On 07/02/2019	Bond Future		10.97783	81.86199		10.97351	81.89173			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 02/08/2018	GOVI		626.01100	626.01100		626.45000	626.45000			0.00	0.00	0	472.00
GOVI	On 01/11/2018	GOVI		637.22000	637.22000		637.67100	637.67100			0.00	0.00	0	0.00
GOVI	On 07/02/2019	GOVI		649.58800	649.58800		650.04200	650.04200			0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future		1.59870	1.59870		1.59530	1.59530		14.77	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future		1.62030	1.62030		1.61700	1.61700		14.55	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future		1.64060	1.64060		1.63710	1.63710		15.09	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.73320	1.73320		1.72990	1.72990		15.79	0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future		133.80705	133.80705		133.79133	133.79133			0.00	0.00	0	864.00
I2025	On 01/11/2018	Bond Future		136.22690	136.22690		136.21154	136.21154			0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future		137.48595	137.48595		137.46923	137.46923			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 02/08/2018	Bond Future		102.26174	102.26174		101.61030	101.61030			0.00	0.00	0	1,370.00
I2029	On 01/11/2018	Bond Future		103.06151	103.06151		102.39884	102.39884			0.00	0.00	0	0.00
I2029	On 07/02/2019	Bond Future		105.08336	105.08336		104.40691	104.40691			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 02/08/2018	Bond Future		106.50605	106.50605		106.22513	106.22513			0.00	0.00	0	6,151.00
I2033	On 01/11/2018	Bond Future		107.31114	107.31114		107.02570	107.02570			0.00	0.00	0	0.00
I2033	On 07/02/2019	Bond Future		109.41654	109.41654		109.12454	109.12454			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 02/08/2018	Bond Future		127.71425	127.71425		127.69843	127.69843			0.00	0.00	0	9,261.00
I2038	On 01/11/2018	Bond Future		130.02403	130.02403		130.00838	130.00838			0.00	0.00	0	0.00
I2038	On 07/02/2019	Bond Future		130.98464	130.98464		130.96756	130.96756			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 02/08/2018	Bond Future		120.54428	120.54428		120.06043	120.06043			0.00	0.00	0	10,917.00
I2046	On 01/11/2018	Bond Future		121.07508	121.07508		120.58288	120.58288			0.00	0.00	0	0.00
I2046	On 07/02/2019	Bond Future		123.45020	123.45020		122.94761	122.94761			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 02/08/2018	Bond Future		125.80752	125.80752		124.97604	124.97604			0.00	0.00	0	9,799.00
I2050	On 01/11/2018	Bond Future		128.08248	128.08248		127.23678	127.23678			0.00	0.00	0	0.00
I2050	On 07/02/2019	Bond Future		128.82386	128.82386		127.96056	127.96056			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 02/08/2018	Index Future		257.30400	257.30400		256.78600	256.78600			0.00	0.00	0	884.00
IGOV	On 01/11/2018	Index Future		261.95800	261.95800		261.43100	261.43100			0.00	0.00	0	241.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
IGOV	On 07/02/2019	Index Future			267.09700		267.09700		266.55800	266.55800			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future			6.89000		93.11000		6.89000	93.11000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future			6.77000		93.23000		6.77000	93.23000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future			6.80000		93.20000		6.80000	93.20000			0.00	0.00	0	35,000.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future			6.86000		93.14000		6.86000	93.14000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future			6.91000		93.09000		6.91000	93.09000			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future			0.12350		0.12350		0.12340	0.12340			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future			0.12300		0.12300		0.12280	0.12280			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future			0.12210		0.12210		0.12230	0.12230			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.12010		0.12010		0.11950	0.11950			0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.53980		1.53980		1.54530	1.54530		14.42	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future			1.56380		1.56380		1.56930	1.56930		14.16	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future			1.58700		1.58700		1.59250	1.59250		14.48	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.63400		1.63400		1.63930	1.63930		14.27	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			8.67450		8.67450		8.65940	8.65940		12.94	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			8.77870		8.77870		8.76340	8.76340		13.27	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			8.88180		8.88180		8.86510	8.86510		13.52	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.38140		9.38140		9.36540	9.36540		14.53	0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.25940		1.25940		1.26280	1.26280			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.26600		1.26600		1.27150	1.27150			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.27080		1.27080		1.27850	1.27850			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.32810		1.32810		1.33720	1.33720			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.33250		1.33250		1.33830	1.33830			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.33850		1.33850		1.34420	1.34420			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.16720		1.16720		1.17390	1.17390			0.00	23,344.00	20	250.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.17560		1.17560		1.18230	1.18230			0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.70720		8.70720	0.11441	8.71190	8.71190		16.02	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.79	Call	1,006.60940	0.10066	0.11441	1,059.03990	0.10590	1,006.609	15.44	0.41	0.00	0.00	0	50,000.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	2,439.70820	0.24397	0.11441	2,440.48860	0.24405	2,439.708	14.79	0.70	0.00	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.54870		8.54870	0.11441	8.55410	8.55410		16.32	0.00	0.00	0	283.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future	8.17	Put	1,831.83190	0.18318	0.11441	1,822.00050	0.18220	1,831.832	18.15	0.31	0.00	0.00	0	50,000.00
R186	On 02/08/2018	Bond Future			8.49073		113.19503		8.47587	113.28957		7.27	0.00	87,499,758.19	773	102,862.00
R186	On 02/08/2018	Bond Future	7.50	Call	24.63000	0.02463		27.99000	0.02799	24.630	6.34	0.02	0.00	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.25	Call	737.08000	0.73708		778.06000	0.77806	737.080	6.95	0.33	0.00	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.50	Put	1,379.66000	1.37966		1,344.28000	1.34428	1,379.660	7.18	0.49	0.00	0.00	0	2,500.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 01/11/2018	Bond Future			8.54523		115.22158		8.52955	115.31872		7.34	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	749.12000		0.74912		778.71000	0.77871	749.120	6.80	0.25	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	1,931.51000		1.93151		1,984.40000	1.98440	1,931.510	7.17	0.47	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	949.54000		0.94954		930.52000	0.93052	949.540	7.75	0.26	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			8.60726		112.15218		8.59099	112.25002		7.78	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 02/08/2018	Bond Future			302.56579		302.56579		302.09212	302.09212			0.00	0.00	0	2,388.00
R197	On 01/11/2018	Bond Future			308.03775		308.03775		307.55711	307.55711			0.00	0.00	0	0.00
R197	On 07/02/2019	Bond Future			306.72440		306.72440		306.23189	306.23189			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 02/08/2018	Bond Future			241.13795		241.13795		241.10821	241.10821			0.00	0.00	0	22,452.00
R202	On 01/11/2018	Bond Future			245.49900		245.49900		245.46993	245.46993			0.00	0.00	0	0.00
R202	On 07/02/2019	Bond Future			246.40772		246.40772		246.37644	246.37644			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 02/08/2018	Bond Future			7.87375		102.89407		7.85319	102.97149		4.16	0.00	0.00	0	33,280.00
R2023	On 01/11/2018	Bond Future			7.91877		100.81004		7.89658	100.88962		4.19	0.00	0.00	0	0.00
R2023	On 07/02/2019	Bond Future			7.97355		102.76628		7.94990	102.84637		4.12	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 02/08/2018	Bond Future			8.92013		93.62120		8.90540	93.72113		9.77	0.00	0.00	0	41,513.00
R2030	On 02/08/2018	Bond Future	8.51	Call	497.12000		0.49712		529.22000	0.52922	497.120	9.16	0.23	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	1,534.73000		1.53473		1,596.67000	1.59667	1,534.730	9.66	0.50	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	410.31000		0.41031		400.96000	0.40096	410.310	10.50	0.17	0.00	0	7,850.00
R2030	On 01/11/2018	Bond Future			8.97495		95.29716		8.95959	95.39962		9.95	0.00	0.00	0	0.00
R2030	On 07/02/2019	Bond Future			9.03711		93.13687		9.02129	93.24037		10.60	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 02/08/2018	Bond Future			9.09835		96.33299		9.08362	96.44164		10.49	0.00	10,211,296.94	106	32,841.00
R2032	On 01/11/2018	Bond Future			9.15707		93.90264		9.14174	94.01400		11.13	0.00	0.00	0	0.00
R2032	On 07/02/2019	Bond Future			9.22257		95.72461		9.20681	95.83719		11.38	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 02/08/2018	Bond Future			9.18649		101.22242		9.18198	101.25970		11.39	0.00	0.00	0	67,030.00
R2035	On 01/11/2018	Bond Future			9.24434		98.53858		9.23960	98.57723		12.12	0.00	0.00	0	0.00
R2035	On 07/02/2019	Bond Future			9.30989		100.45065		9.30511	100.48904		12.36	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2037	On 02/08/2018	Bond Future			9.27947		93.32951		9.27502	93.36646		12.54	0.00	30,798,738.30	330	55,770.00
R2037	On 01/11/2018	Bond Future			9.33367		95.00020		9.32899	95.03861		12.76	0.00	0.00	0	0.00
R2037	On 07/02/2019	Bond Future			9.39453		92.58361		9.38982	92.62175		13.64	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 02/08/2018	Bond Future			6.41712		101.57139		6.39142	101.58089		0.24	0.00	0.00	0	10,121.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 02/08/2018	Bond Future			9.35439		96.91056		9.34994	96.95041		13.18	0.00	0.00	0	22,600.00
R2040	On 01/11/2018	Bond Future			9.40852		98.64535		9.40385	98.68670		13.42	0.00	0.00	0	0.00
R2040	On 01/11/2018	Bond Future	8.50	Call	651.06000		0.65106		663.84000	0.66384	651.060	12.23	0.16	0.00	0	5,900.00
R2040	On 01/11/2018	Bond Future	9.10	Call	2,201.35000		2.20135		2,227.58000	2.22758	2,201.350	12.94	0.39	0.00	0	5,900.00
R2040	On 07/02/2019	Bond Future			9.46923		96.04885		9.46452	96.09002		14.36	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 02/08/2018	Bond Future			9.39813		93.93062		9.39367	93.97128		13.92	0.00	37,572,248.00	400	34,438.00
R2044	On 01/11/2018	Bond Future			9.45069		95.61212		9.44602	95.65426		14.18	0.00	0.00	0	0.00
R2044	On 07/02/2019	Bond Future			9.50954		93.08197		9.50482	93.12406		15.17	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 02/08/2018	Bond Future			9.36847		97.63193		9.36394	97.67467		13.84	0.00	517,546,860.93	5,301	99,820.00
R2048	On 01/11/2018	Bond Future			9.42163		94.94707		9.41689	94.99132		14.76	0.00	0.00	0	0.00
R2048	On 07/02/2019	Bond Future			9.48139		96.78945		9.47660	96.83363		15.07	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 02/08/2018	Bond Future			7.27680		100.41011		7.23147	100.47099		1.05	0.00	0.00	0	20,943.00
R207	On 01/11/2018	Bond Future			7.27045		102.20772		7.21458	102.27048		0.97	0.00	0.00	0	0.00
R207	On 07/02/2019	Bond Future			7.25723		100.54601		7.18560	100.60895		0.88	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 02/08/2018	Bond Future			7.53249		100.51915		7.48969	100.61914		2.13	0.00	7,438,417.10	74	29,520.00
R208	On 01/11/2018	Bond Future			7.56468		98.91924		7.51665	99.02179		2.15	0.00	0.00	0	0.00
R208	On 07/02/2019	Bond Future			7.60538		100.83870		7.55130	100.94223		2.04	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 02/08/2018	Bond Future			9.19850		76.68980		9.19396	76.72152		12.63	0.00	44,556,773.80	581	76,687.00
R209	On 02/08/2018	Bond Future	8.46	Call	144.08000		0.14408		151.11000	0.15111	144.080	11.28	0.09	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	165.80000		0.16580		173.56000	0.17356	165.800	11.32	0.10	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	3,259.14000		3.25914	3,245.26000	3.24526	3,259.140		11.87	0.74	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	915.76000		0.91576		937.65000	0.93765	915.760	12.08	0.35	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	1,619.65000		1.61965	1,616.40000	1.61640	1,619.650		12.48	0.48	0.00	0	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	1,016.39000		1.01639	1,016.91000	1.01691	1,016.390		12.87	0.34	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	3,724.98000		3.72498	3,759.16000	3.75916	3,724.980		13.31	0.77	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	152.84000		0.15284	155.27000	0.15527	152.840		14.35	0.07	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	17.55000		0.01755	18.20000	0.01820	17.550		14.52	0.01	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.25028		74.91512		9.24553	74.94795		13.48	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	10.00	Put	978.71000		0.97871	978.07000	0.97807	978.710		14.50	0.22	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.30756		76.36869		9.30277	76.40142		13.85	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 02/08/2018	Bond Future			189.36557		189.36557		188.85533	188.85533			0.00	0.00	0	2,159.00
R210	On 01/11/2018	Bond Future			190.28998		190.28998		189.77145	189.77145			0.00	0.00	0	0.00
R210	On 07/02/2019	Bond Future			194.02304		194.02304		193.49295	193.49295			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 02/08/2018	Bond Future			154.75889		154.75889		154.68723	154.68723			0.00	0.00	0	3,975.00
R212	On 01/11/2018	Bond Future			157.55761		157.55761		157.48538	157.48538			0.00	0.00	0	0.00
R212	On 07/02/2019	Bond Future			158.49480		158.49480		158.41996	158.41996			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 02/08/2018	Bond Future			9.00553		88.12729		8.99076	88.22579		10.30	0.00	0.00	0	30,583.00
R213	On 01/11/2018	Bond Future			9.06258		86.15880		9.04721	86.25976		10.95	0.00	0.00	0	0.00
R213	On 07/02/2019	Bond Future			9.12753		87.83070		9.11172	87.93278		11.21	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 02/08/2018	Bond Future			9.34319		76.26340		9.33865	76.29671		13.51	0.00	0.00	0	30,053.00
R214	On 01/11/2018	Bond Future			9.39603		74.33583		9.39128	74.37034		14.40	0.00	0.00	0	0.00
R214	On 07/02/2019	Bond Future			9.45542		75.77833		9.45064	75.81267		14.80	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
SGD / R	On 18/06/2018	Foreign Exchange Future	9.34670		9.34670		9.33340	9.33340		12.84	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	9.47710		9.47710		9.46360	9.46360		12.96	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	9.60310		9.60310		9.58810	9.58810		13.00	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.16430		10.16430		10.15020	10.15020		13.62	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	2.63350		2.63350		2.59610	2.59610		24.50	0.00	0.00	0	3,940.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.57180		2.57180		2.53550	2.53550		19.56	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.50980		2.50980		2.47780	2.47780		18.26	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.46400		2.46400		2.43160	2.43160		16.83	0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.20270		1.20270		1.20000	1.20000			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.17270		1.17270		1.17080	1.17080			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.14360		1.14360		1.14210	1.14210			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.07660		1.07660		1.07620	1.07620			0.00	0.00	0	0.00
Total for Derivatives :												6,149,101,182.83	859,379	6 989 345.00
Grand Total:												6,149,101,182.83	859,379	6 989 345.00